# Isolated Singularities of Nonlinear Elliptic Inequalities. II. Asymptotic Behavior of Solutions 

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#### Abstract

We give conditions on a continuous function $f:(0, \infty) \rightarrow(0, \infty)$ which guarantee that every $C^{2}$ positive solution $u(x)$ of the differential inequalities $$
0 \leq-\Delta u \leq f(u)
$$ in a punctured neighborhood of the origin in $\boldsymbol{R}^{n}(n \geq 2)$ is asymptotically radial (or asymptotically harmonic) as $|x| \rightarrow 0^{+}$.


## 1 Introduction

It is well-known that if $u$ is positive and harmonic in a punctured neighborhood of the origin in $R^{n}$ $(n \geq 2)$ then either the origin is a removable singularity of $u$ or for some finite positive number $m$,

$$
\begin{equation*}
\lim _{|x| \rightarrow 0^{+}} \frac{u(x)}{\Phi(|x|)}=m, \tag{1.1}
\end{equation*}
$$

where $\Phi$ is the fundamental solution of $-\Delta$. In particular, $u$ is asymptotically radial as $|x| \rightarrow 0^{+}$, i.e.

$$
\begin{equation*}
\lim _{|x| \rightarrow 0^{+}} \frac{u(x)}{\bar{u}(|x|)}=1 \tag{1.2}
\end{equation*}
$$

where $\bar{u}(r)$ is the average of $u$ on the sphere $|x|=r$.
In this paper we study when similar results hold for $C^{2}$ positive solutions $u$ of the differential inequalities

$$
\begin{equation*}
0 \leq-\Delta u \leq f(u) \text { in a punctured neighborhood of the origin } \tag{1.3}
\end{equation*}
$$

where $f:(0, \infty) \rightarrow(0, \infty)$ is a continuous function.
Specifically, we give essentially optimal conditions on $f$ so that every $C^{2}$ positive solution $u$ of (1.3) satisfies (1.2), and in this case we describe the possible behavior of $\bar{u}(|x|)$, and hence of $u(x)$, as $|x| \rightarrow 0^{+}$.

We also give essentially optimal conditions on $f$ so that every $C^{2}$ positive solution $u$ of (1.3) satisfies

$$
\begin{equation*}
\lim _{|x| \rightarrow 0^{+}} \frac{u(x)}{h(x)}=1 \tag{1.4}
\end{equation*}
$$

for some function $h$ which is positive and harmonic in a punctured neighborhood of origin. We say a positive function $u$ satisfying (1.4) is asymptotically harmonic as $|x| \rightarrow 0^{+}$.

Since (1.4) implies (1.2), the conditions on $f$ for (1.4) to hold will have to be at least as strong as the conditions on $f$ for (1.2) to hold.

As an example of the essential optimality of our results, it follows from Section 2 that every $C^{2}$ positive solution $u(x)$ of

$$
0 \leq-\Delta u \leq e^{u}
$$

in a punctured neighborhood of the origin in $R^{2}$ is asymptotically harmonic as $|x| \rightarrow 0^{+}$; however, if $f:(0, \infty) \rightarrow(0, \infty)$ is a continuous function satisfying $\lim _{t \rightarrow \infty}(\log f(t)) / t=\infty$ then (1.3) has $C^{2}$ positive solutions $u$ in a punctured neighborhood of the origin in $R^{2}$ which are not asymptotically radial (and hence not asymptotically harmonic) as $|x| \rightarrow 0^{+}$.

This paper is a continuation of our paper [11] in which we give essentially optimal conditions on $f$ so that every $C^{2}$ positive solution $u$ of (1.3) satisfies

$$
u(x)=O(\Phi(|x|)) \quad \text { as } \quad|x| \rightarrow 0^{+} .
$$

The question as to when such solutions $u$ satisfy (1.2) or (1.4) was left open in that paper (see [11, open question at the bottom of p. 1887 and conjecture on p. 1889]).

Many authors (see for example [1], [2], [3], [4], [5], [6], [7]) have studied the asymptotic behavior at an isolated singularity of solutions of the differential equation $-\Delta u=f(u)$ under various conditions on the positive function $f$. Of particular relevance to our results is a result of Lions [8] which states that every $C^{2}$ positive solution of $-\Delta u=u^{p}$ in a punctured neighborhood of the origin in $\boldsymbol{R}^{n}$ is asymptotically harmonic as $|x| \rightarrow 0^{+}$provided $p<n /(n-2)$ (if $n=2, p<\infty$ ). Note however that in this paper we study differential inequalities rather than differential equations.

## 2 Two dimensional results

Our result for positive solutions of (1.3) in two dimensions is the following.
Theorem 2.1. Let $u(x)$ be a $C^{2}$ positive solution of

$$
\begin{equation*}
0 \leq-\Delta u \leq f(u) \tag{2.1}
\end{equation*}
$$

in a punctured neighborhood of the origin in $\boldsymbol{R}^{2}$, where $f:(0, \infty) \rightarrow(0, \infty)$ is a continuous function satisfying

$$
\begin{equation*}
\log f(t)=O(t) \quad \text { as } \quad t \rightarrow \infty . \tag{2.2}
\end{equation*}
$$

Then either $u$ has a $C^{1}$ extension to the origin or

$$
\begin{equation*}
\lim _{|x| \rightarrow 0^{+}} \frac{u(x)}{\log \frac{1}{|x|}}=m \tag{2.3}
\end{equation*}
$$

for some finite positive number $m$.
In particular the function $u$ in Theorem 2.1 satisfies (1.4) and hence also (1.2). In [10], we showed that if $f:(0, \infty) \rightarrow(0, \infty)$ is a continuous function satisfying $\lim _{t \rightarrow \infty}(\log f(t)) / t=\infty$ then (2.1) has a $C^{2}$ positive solution $u$ in a punctured neighborhood of the origin in $R^{2}$ which satisfies neither (1.4) nor (1.2). Thus the condition (2.2) on $f$ is not only essentially optimal for (1.4) to hold, but also essentially optimal for (1.2) to hold. There is no analogous condition on $f$ in three and higher dimensions, as we discuss in the next section.

Since

$$
u(x)=m \log \frac{1}{|x|}+\log \log \frac{1}{|x|}, \quad m \geq 2
$$

is a $C^{2}$ positive solution of $0 \leq-\Delta u \leq e^{u}$ in a punctured neighborhood of the origin in $R^{2}$, we see that the conclusion (2.3) of Theorem 2.1 cannot be strengthened to

$$
\begin{equation*}
u(x)=m \log \frac{1}{|x|}+O(1) \quad \text { as } \quad|x| \rightarrow 0^{+} \tag{2.4}
\end{equation*}
$$

for some $m \in(0, \infty)$. However, (2.4) does hold if the condition on $u$ in Theorem 2.1 is slightly strengthened. More precisely, as shown in [9] and [10], if $u$ is a $C^{2}$ positive solution in a punctured neighborhood of the origin in $R^{2}$ of either

$$
a e^{u} \leq-\Delta u \leq e^{u} \quad \text { or } \quad 0 \leq-\Delta u \leq f(u)
$$

where $a \in(0,1)$ is a constant and $f:(0, \infty) \rightarrow(0, \infty)$ is a continuous function satisfying $\log f(t)=$ $o(t)$ as $t \rightarrow \infty$ then either $u$ satisfies (2.4) for some $m \in(0, \infty)$ or $u$ has a $C^{1}$ extension to the origin.

Proof of Theorem 2.1. Since $u$ is positive and superharmonic in a punctured neighborhood of the origin, $u$ is bounded below by some positive constant in some smaller punctured neighborhood of the origin. Therefore, using (2.1) and (2.2) and scaling $u$ and $x$ appropriately, we find that it suffices to prove Theorem 2.1 under the assumption that $u$ is a $C^{2}$ positive solution of

$$
\begin{equation*}
0 \leq-\Delta u \leq e^{u} \quad \text { in } \quad B_{2 r_{0}}(0)-\{0\} \tag{2.5}
\end{equation*}
$$

for some $r_{0} \in(0,1 / 4)$.
Let $\Omega=B_{r_{0}}(0)$. As shown in [9], the fact that $u$ is positive and superharmonic in $B_{2 r_{0}}(0)-\{0\}$ implies that

$$
\begin{equation*}
u,-\Delta u \in L^{1}(\Omega) \tag{2.6}
\end{equation*}
$$

and that there exists a nonnegative constant $m$ and a continuous function $h: \bar{\Omega} \rightarrow \boldsymbol{R}$, which is harmonic in $\Omega$, such that

$$
\begin{equation*}
u(x)=m \log \frac{1}{|x|}+N(x)+h(x) \quad \text { for } \quad x \in \bar{\Omega}-\{0\} \tag{2.7}
\end{equation*}
$$

where

$$
\begin{equation*}
N(x)=\frac{1}{2 \pi} \int_{\Omega}\left(\log \frac{1}{|x-y|}\right)(-\Delta u(y)) d y \tag{2.8}
\end{equation*}
$$

is the Newtonian potential of $-\Delta u$ in $\Omega$.
It was proved in [11, Theorem 2.3] that

$$
u(y)=O\left(\log \frac{1}{2|y|}\right) \quad \text { as } \quad|y| \rightarrow 0^{+} .
$$

It therefore follows from (2.5) that there exists a positive constant $C$ such that

$$
\begin{equation*}
0 \leq-\Delta u(y) \leq \frac{1}{(2|y|)^{C}} \quad \text { for } \quad y \in \Omega-\{0\} \tag{2.9}
\end{equation*}
$$

To complete the proof of Theorem 2.1 we need the following lemma.

Lemma 2.1. $N(x)=o\left(\log \frac{1}{|x|}\right)$ as $|x| \rightarrow 0^{+}$.
Proof. Let $\varepsilon>0$ and $M=\frac{2}{\varepsilon} \int_{\Omega}-\Delta u(y) d y+1$. For $|x|$ small and positive we have

$$
N(x)=\frac{1}{2 \pi}(I(x)+J(x))
$$

where

$$
\begin{aligned}
I(x) & :=\int_{\substack{|y-x|>\frac{|x|}{2} \\
y \in \Omega}}\left(\log \frac{1}{|x-y|}\right)(-\Delta u(y)) d y \\
& =\int_{\substack{|x|}} \int_{|y-x|<|x|^{1 / M}}\left(\log \frac{1}{|x-y|}\right)(-\Delta u(y)) d y+\int_{\substack{|y-x|>|x|^{1 / M} \\
y \in \Omega}} \log \left(\frac{1}{|x-y|}\right)(-\Delta u(y)) d y \\
& \leq\left(\log \frac{2}{|x|}\right) \int_{\substack{|y-x|<|x|^{1 / M}}}-\Delta u(y) d y+\frac{1}{M}\left(\log \frac{1}{|x|}\right) \int_{\Omega}-\Delta u(y) d y \\
& \leq \frac{2}{M}\left(\log \frac{1}{|x|}\right) \int_{\Omega}-\Delta u(y) d y<\varepsilon \log \frac{1}{|x|}
\end{aligned}
$$

and where

$$
J(x):=\int_{|y-x|<\frac{|x|}{2}}\left(\log \frac{1}{|x-y|}\right)(-\Delta u(y)) d y .
$$

By (2.9),

$$
\begin{equation*}
0 \leq-\Delta u(y) \leq \frac{1}{|x|^{C}} \quad \text { for } \quad x, y \in \Omega-\{0\} \quad \text { and } \quad|y-x|<\frac{|x|}{2} . \tag{2.10}
\end{equation*}
$$

Let

$$
r(x)^{2}=\frac{1}{\pi} E(x)|x|^{C}
$$

where

$$
E(x):=\int_{|y-x|<\frac{|x|}{2}}-\Delta u(y) d y \rightarrow 0 \quad \text { as } \quad|x| \rightarrow 0^{+}
$$

by (2.6). Since

$$
\int_{|y-x|<r(x)} \frac{d y}{|x|^{C}}=\frac{\pi r(x)^{2}}{|x|^{C}}=\int_{|y-x|<\frac{|x|}{2}}-\Delta u(y) d y
$$

it follows from (2.10) that

$$
\begin{aligned}
J(x) & \leq \frac{1}{|x|^{C}} \int_{|y-x|<r(x)}\left(\log \frac{1}{|x-y|}\right) d y=\frac{1}{|x|^{C}} \int_{|\zeta|<r(x)}\left(\log \frac{1}{|\zeta|}\right) d \zeta \\
& =\frac{2 \pi}{|x|^{C}}\left(\frac{r(x)^{2}}{2} \log \frac{1}{r(x)}+\frac{r(x)^{2}}{4}\right) \\
& =O\left(E(x) \log \frac{1}{E(x)|x|^{C}}\right) \\
& =o\left(\log \frac{1}{|x|}\right) \text { as }|x| \rightarrow 0^{+} .
\end{aligned}
$$

This proves Lemma 2.1.
By Lemma 2.1, Theorem 2.1 is true when the nonnegative constant $m$ in (2.7) is positive. Hence we can assume $m=0$ and it follows from (2.7), (2.5), and Lemma 2.1 that

$$
-\Delta u(y)=O\left(|y|^{-1 / 2}\right) \quad \text { as } \quad|y| \rightarrow 0^{+} .
$$

Thus $N$, and hence $u$, is bounded in $\Omega$. It follows therefore from (2.5) that $-\Delta u$ is bounded in $\Omega$. Therefore $N$, and hence $u$, has a $C^{1}$ extension to origin. This completes the proof of Theorem 2.1.

## 3 Asymptotically radial solutions in three and higher dimensions

The following theorem gives conditions on $f$ such that each $C^{2}$ positive solution of (1.3) in three and higher dimensions is asymptotically radial as $|x| \rightarrow 0^{+}$.

Theorem 3.1. Let $u(x)$ be a $C^{2}$ positive solution of

$$
\begin{equation*}
0 \leq-\Delta u \leq f(u) \tag{3.1}
\end{equation*}
$$

in a punctured neighborhood of the origin in $\boldsymbol{R}^{n}(n \geq 3)$, where $f:(0, \infty) \rightarrow(0, \infty)$ is a continuous function satisfying

$$
\begin{equation*}
\limsup _{t \rightarrow \infty} \frac{f(t)}{t^{\frac{n}{n-2}}} \leq \ell \tag{3.2}
\end{equation*}
$$

for some finite positive number $\ell$. Then

$$
\begin{equation*}
\lim _{|x| \rightarrow 0^{+}} \frac{u(x)}{\bar{u}(|x|)}=1, \tag{3.3}
\end{equation*}
$$

where $\bar{u}(r)$ is the average of $u$ on the sphere $|x|=r$. Moreover, either
(i) $u$ has a $C^{1}$ extension to the origin,
(ii) $\lim _{|x| \rightarrow 0^{+}}|x|^{n-2} u(x)=m$ for some finite positive number $m$, or
(iii) $u$ satisfies the following two conditions:

$$
\begin{equation*}
\lim _{|x| \rightarrow 0^{+}}|x|^{n-2} u(x)=0 \tag{3.4}
\end{equation*}
$$

and

$$
\begin{equation*}
\liminf _{|x| \rightarrow 0^{+}}\left(\log \frac{1}{|x|}\right)^{\frac{n-2}{2}}|x|^{n-2} u(x) \geq\left(\frac{n-2}{\sqrt{2 \ell}}\right)^{n-2} \tag{3.5}
\end{equation*}
$$

In [10], we showed that if $f:(0, \infty) \rightarrow(0, \infty)$ is a continuous function satisfying $\lim _{t \rightarrow \infty} f(t) / t^{n /(n-2)}$ $=\infty$ then (3.1) has a $C^{2}$ positive solution $u$ in $\boldsymbol{R}^{n}-\{0\}, n \geq 3$, which does not satisfy (3.3). Thus the condition (3.2) on $f$ in Theorem 3.1 is essentially optimal for (3.3) to hold, but too weak to imply (1.4) because for $0<\sigma \leq(n-2) / 2$ the function

$$
\begin{equation*}
u_{\sigma}(x):=\left(\frac{n-2}{\sqrt{2}}\right)^{n-2} \frac{1}{|x|^{n-2}\left(\log \frac{1}{\mid x}\right)^{\sigma}} \tag{3.6}
\end{equation*}
$$

is a $C^{2}$ positive solution of $0 \leq-\Delta u \leq u^{\frac{n}{n-2}}$ in a punctured neighborhood of the origin and $u_{\sigma}(x)$ does not satisfy (1.4). This is in contrast to the situation in two dimensions as discussed in the paragraph following Theorem 2.1.

Proof of Theorem 3.1. Choose $r_{0}>0$ such that $u$ is a $C^{2}$ positive solution of (3.1) in $B_{2 r_{0}}(0)-\{0\}$ and let $\Omega=B_{r_{0}}(0)$. Since $u$ is positive and superharmonic in $B_{2 r_{0}}(0)-\{0\}$, it is well-known (see Li [6]) that

$$
\begin{equation*}
u,-\Delta u \in L^{1}(\Omega) \tag{3.7}
\end{equation*}
$$

and that there exists a nonnegative constant $m$ and a continuous function $h: \bar{\Omega} \rightarrow \boldsymbol{R}$, which is harmonic in $\Omega$, such that

$$
\begin{equation*}
u(x)=\frac{m}{|x|^{n-2}}+N(x)+h(x) \quad \text { for } \quad x \in \bar{\Omega}-\{0\} \tag{3.8}
\end{equation*}
$$

where

$$
N(x)=\alpha_{n} \int_{\Omega} \frac{-\Delta u(y)}{|x-y|^{n-2}} d y, \quad x \in R^{n}
$$

is the Newtonian potential of $-\Delta u$ in $\Omega$. Here $\alpha_{n}=1 /\left(n(n-2) \omega_{n}\right)$, where $\omega_{n}$ is the volume of the unit ball in $\boldsymbol{R}^{n}$.

Another consequence of the positivity and superharmonicity of $u$ in $B_{2 r_{0}}(0)-\{0\}$ is that $u$ is bounded below by a positive constant in $\Omega-\{0\}$, and thus by (3.1) and (3.2), there exists a positive constant $K$ such that $u$ is a $C^{2}$ positive solution of

$$
\begin{equation*}
0 \leq-\Delta u \leq K u^{\frac{n}{n-2}} \quad \text { in } \quad \Omega-\{0\} \tag{3.9}
\end{equation*}
$$

It was proved in [11, Theorem 2.1] that

$$
\begin{equation*}
u(x)=O\left(|x|^{2-n}\right) \quad \text { as } \quad|x| \rightarrow 0^{+} . \tag{3.10}
\end{equation*}
$$

It therefore follows from (3.9) that

$$
\begin{equation*}
-\Delta u(x)=O\left(|x|^{-n}\right) \quad \text { as } \quad|x| \rightarrow 0^{+} . \tag{3.11}
\end{equation*}
$$

A portion of our proof of Theorem 3.1 will consist of two lemmas, the first of which is
Lemma 3.1. $N(x)=o\left(|x|^{2-n}\right)$ as $|x| \rightarrow 0^{+}$.
Proof. For $|x|$ small and positive we have

$$
N(x)=\alpha_{n}(I(x)+J(x))
$$

where

$$
\begin{aligned}
I(x) & :=\int_{\substack{|y-x|>|x| \\
y \in \Omega}} \frac{-\Delta u(y)}{|y-x|^{n-2}} d y \\
& =\int_{\substack{|x|}|y-x|<\sqrt{|x|}} \frac{-\Delta u(y)}{|y-x|^{n-2}} d y+\int_{\substack{|y-x|>\sqrt{|x|} \\
y \in \Omega}} \frac{-\Delta u(y)}{|x-y|^{n-2}} d y \\
& \leq\left(\frac{2}{|x|}\right)^{n-2} \int_{\substack{|y-x|<\sqrt{|x|}}}-\Delta u(y) d y+\frac{1}{|x|^{\frac{n-2}{2}}} \int_{\Omega}-\Delta u(y) d y \\
& =o\left(|x|^{2-n}\right) \quad \text { as } \quad|x| \rightarrow 0^{+}
\end{aligned}
$$

by (3.7), and where

$$
J(x):=\int_{|y-x|<\frac{|x|}{2}} \frac{-\Delta u(y)}{|y-x|^{n-2}} d y
$$

By (3.11), there exists $C>0$ such that

$$
\begin{equation*}
-\Delta u(y) \leq C|x|^{-n} \quad \text { for }|x| \text { small and positive and }|y-x|<\frac{|x|}{2} \tag{3.12}
\end{equation*}
$$

Let

$$
r(x)=\left(\frac{1}{C \omega_{n}} \int_{|y-x|<\frac{|x|}{2}}-\Delta u(y) d y\right)^{\frac{1}{n}}|x|
$$

Since

$$
\int_{|y-x|<r(x)} C|x|^{-n} d y=\int_{|y-x|<\frac{|x|}{2}}-\Delta u(y) d y
$$

it follows from (3.12) that

$$
\begin{aligned}
J(x) & \leq \int_{|y-x|<r|x|} \frac{C}{|x|^{n}} \frac{d y}{|y-x|^{n-2}}=\frac{C}{|x|^{n}} \int_{|\zeta|<r(x)} \frac{d \zeta}{|\zeta|^{n-2}} \\
& =\frac{C}{|x|^{n}} \frac{n \omega_{n}}{2} r(x)^{2}=o\left(|x|^{2-n}\right) \quad \text { as } \quad|x| \rightarrow 0^{+} .
\end{aligned}
$$

This proves Lemma 3.1.
By Lemma 3.1, Theorem 3.1 is true when the nonnegative constant $m$ in (3.8) is positive. Hence we can assume $m=0$, which implies

$$
\begin{equation*}
u(x)=N(x)+h(x) \quad \text { for } \quad x \in \bar{\Omega}-\{0\} \tag{3.13}
\end{equation*}
$$

Thus, by Lemma 3.1,

$$
\begin{equation*}
u(x)=o\left(|x|^{2-n}\right) \quad \text { as } \quad|x| \rightarrow 0^{+} \tag{3.14}
\end{equation*}
$$

We will now prove (3.3). Let $\varepsilon \in(0,1 / 2)$ be fixed. For $x \in \Omega-\{0\}$ let

$$
\begin{gathered}
\Omega_{x}=\left\{y \in \boldsymbol{R}^{n}: \varepsilon|x| \leq|y| \leq|x| / \varepsilon\right\} \\
N_{1}(x)=\alpha_{n} \int_{\Omega_{x} \cap \Omega} \frac{-\Delta u(y)}{|y-x|^{n-2}} d y, \quad \text { and } \quad N_{2}(x)=\alpha_{n} \int_{\Omega-\Omega_{x}} \frac{-\Delta u(y)}{|y-x|^{n-2}} d y
\end{gathered}
$$

Lemma 3.2. For some positive constant $C=C(n, \Omega, \varepsilon)$ we have

$$
\sup _{y \in \Omega_{x}} u(y) \leq C \inf _{y \in \Omega_{x}} u(y) \quad \text { for } \quad|x| \quad \text { small and positive. }
$$

Proof. Choose $x_{0} \in \Omega$ such that $\Omega_{x_{0}} \subset \subset \Omega-\{0\}$. For $0<\delta<1$, define $v_{\delta}: \Omega_{x_{0}} \rightarrow \boldsymbol{R}$ by

$$
v_{\delta}(\xi)=u(y), \quad y=\delta \xi \in \Omega_{\delta x_{0}}
$$

Then for $\xi \in \Omega_{x_{0}}$,

$$
\begin{aligned}
\left|\frac{-\Delta v_{\delta}(\xi)}{v_{\delta}(\xi)}\right| & =\frac{-\delta^{2} \Delta u(y)}{u(y)} \leq \delta^{2} K u(y)^{\frac{2}{n-2}} \\
& =\frac{K}{|\xi|^{2}}\left(|y|^{n-2} u(y)\right)^{\frac{2}{n-2}} \leq \frac{K}{\left(\varepsilon\left|x_{0}\right|\right)^{2}}\left(|y|^{n-2} u(y)\right)^{\frac{2}{n-2}} .
\end{aligned}
$$

Hence

$$
\sup _{\xi \in \Omega_{x_{0}}}\left|\frac{-\Delta v_{\delta}(\xi)}{v_{\delta}(\xi)}\right| \leq \frac{K}{\left(\varepsilon\left|x_{0}\right|\right)^{2}} \sup _{y \in \Omega_{\delta x_{0}}}\left(|y|^{n-2} u(y)\right)^{\frac{2}{n-2}} \rightarrow 0 \quad \text { as } \quad \delta \rightarrow 0^{+}
$$

by (3.14). Thus by Harnack's inequality, there exists a constant $C=C\left(n, \Omega, \Omega_{x_{0}}\right)>0$ such that for $\delta$ small and positive we have

$$
\begin{aligned}
\sup _{y \in \Omega_{\delta x_{0}}} u(y) & =\sup _{\xi \in \Omega_{x_{0}}} v_{\delta}(\xi) \leq C \inf _{\xi \in \Omega_{x_{0}}} v_{\delta}(\xi) \\
& =C \inf _{y \in \Omega_{\delta x_{0}}} u(y) .
\end{aligned}
$$

This proves Lemma 3.2.
By (3.14), we find for $x \in \Omega-\{0\}$ that $g(x):=|x|^{2} \sup _{\Omega_{x} \cap \Omega} u^{\frac{2}{n-2}} \rightarrow 0$ as $|x| \rightarrow 0^{+}$. It follows therefore from (3.9) and Lemma 3.2 that for $|x|$ small and positive we have

$$
\begin{align*}
N_{1}(x) & \leq \alpha_{n} \int_{\Omega_{x} \cap \Omega} \frac{K u(y)^{\frac{2}{n-2}} u(y)}{|x-y|^{n-2}} d y \\
& \leq \alpha_{n} \frac{K g(x)}{|x|^{2}} C u(x) \int_{|y|<\frac{|x|}{\varepsilon}}|y|^{2-n} d y \\
& =\alpha_{n} \frac{n \omega_{n}}{2 \varepsilon^{2}} K C g(x) u(x) \\
& =o(u(x)) \quad \text { as } \quad|x| \rightarrow 0^{+} . \tag{3.15}
\end{align*}
$$

By (3.13), (3.15), and the fact that $u$ is bounded below by a positive constant in $\Omega-\{0\}$, there exists a positive constant $c$ such that

$$
\begin{equation*}
N_{2}(x)+h(x)=u(x)-N_{1}(x) \geq c \quad \text { for } \quad|x| \quad \text { small and positive. } \tag{3.16}
\end{equation*}
$$

For $x, \xi \in \boldsymbol{R}^{n}-\{0\}$ and $|x|=|\xi|$ it is easy to check that

$$
\left|\frac{|y-\xi|}{|y-x|}-1\right| \leq \frac{2 \varepsilon}{1-\varepsilon}<4 \varepsilon \quad \text { for } \quad y \in \boldsymbol{R}^{n}-\Omega_{x}
$$

by considering separately the two cases $|y|<\varepsilon|x|$ and $|y|>|x| / \varepsilon$. Thus

$$
\begin{equation*}
\left|N_{2}(x)-N_{2}(\xi)\right|<\left[(1+4 \varepsilon)^{n-2}-1\right] N_{2}(\xi) \quad \text { for } \quad x, \xi \in \Omega-\{0\} \quad \text { and } \quad|x|=|\xi| . \tag{3.17}
\end{equation*}
$$

Also, for $x, \xi \in \Omega-\{0\}$ we have

$$
\begin{align*}
\frac{N_{2}(x)+h(x)}{N_{2}(\xi)+h(\xi)}-1 & =\frac{\left(N_{2}(x)-N_{2}(\xi)\right)+(h(x)-h(\xi))}{N_{2}(\xi)+h(\xi)}  \tag{3.18}\\
& =\frac{\frac{N_{2}(x)-N_{2}(\xi)}{N_{2}(\xi)}+\frac{h(x)-h(\xi)}{N_{2}(\xi)}}{1+\frac{h(\xi)}{N_{2}(\xi)}} \tag{3.19}
\end{align*}
$$

where the last equation holds if and only if $N_{2}(\xi) \neq 0$. Using (3.16), (3.17), (3.18), and (3.19) it is easy to check by considering separately the three cases $h(0)=0, N_{2}(\xi)>2|h(0)|>0$, and $N_{2}(\xi) \leq 2|h(0)|>0$ that

$$
\limsup _{|x|=|\xi| \rightarrow 0^{+}}\left|\frac{N_{2}(x)+h(x)}{N_{2}(\xi)+h(\xi)}-1\right| \leq \delta
$$

where

$$
\begin{equation*}
\delta=2\left[(1+4 \varepsilon)^{n-2}-1\right] \max \left(1, \frac{|h(0)|}{c}\right) . \tag{3.20}
\end{equation*}
$$

Thus, since

$$
\frac{u(x)}{u(\xi)}=\frac{N_{2}(x)+h(x)}{N_{2}(\xi)+h(\xi)} B(x, \xi),
$$

where

$$
B(x, \xi):=\frac{1-\frac{N_{1}(\xi)}{u(\xi)}}{1-\frac{N_{1}(x)}{u(x)}} \rightarrow 1 \quad \text { as } \quad|x|=|\xi| \rightarrow 0^{+}
$$

we have

$$
\limsup _{|x|=|\xi| \rightarrow 0^{+}}\left|\frac{u(x)}{u(\xi)}-1\right| \leq \delta
$$

Hence, since $\varepsilon$ is an arbitrary number in the interval ( $0,1 / 2$ ), it follows from the definition (3.20) of $\delta$ that (3.3) holds.

Averaging (3.9), increasing the constant $K$ if necessary, and using (3.3) and the positivity of $u$ in $B_{2 r_{0}}(0)-\{0\}$ we see that

$$
0 \leq-\Delta \bar{u} \leq K \bar{u}^{\frac{n}{n-2}} \quad \text { in } \quad \Omega-\{0\} .
$$

Furthermore, it follows from (3.14) that $r^{n-2} \bar{u}(r) \rightarrow 0$ as $r \rightarrow 0^{+}$. Thus, applying Lemma 6.1 to $\bar{u}$, and using (3.3), (3.9), (3.13), and the fact that $N$ has a $C^{1}$ extension to the origin when $-\Delta u$ is bounded in $\Omega$, we see that either (i) of Theorem 3.1 holds or (iii) of Theorem 3.1 holds with $\ell$ replaced with $K$. However, if $\varepsilon$ is any positive number and (3.5) holds with $\ell$ replaced with $K$ then by sufficiently decreasing the radius $r_{0}$ of $\Omega$ and using (3.3) and (3.2) we see that $u$ is a $C^{2}$ positive solution of

$$
0 \leq-\Delta u \leq(\ell+\varepsilon) u^{\frac{n}{n-2}} \quad \text { in } \quad \Omega-\{0\}
$$

and thus $u$ satisfies (3.5) with $\ell$ replaced with $\ell+\varepsilon$. Since $\varepsilon>0$ is arbitrary, (3.5) holds as stated. This completes the proof of Theorem 3.1.

## 4 Asymptotically harmonic solutions in three and higher dimensions

As discussed in the paragraph following Theorem 3.1, the condition (3.2) on $f$ in Theorem 3.1 is too weak to imply (1.4). In the following theorem, we strengthen the condition (3.2) on $f$ in Theorem 3.1 in order to strengthen the conclusion (3.3) of Theorem 3.1 to (1.4), or equivalently, to rule out possibility (iii) of Theorem 3.1.

We use the following notation:

$$
\log _{1}:=\log \quad \log _{2}:=\log \circ \log \quad \log _{3}:=\log \circ \log \circ \log \quad \text { etc. }
$$

Theorem 4.1. Let $u$ be a $C^{2}$ positive solution of

$$
\begin{equation*}
0 \leq-\Delta u \leq \frac{u^{\frac{n}{n-2}}}{\left(\log _{1} u\right)\left(\log _{2} u\right) \ldots\left(\log _{q-1} u\right)\left(\log _{q} u\right)^{\beta}} \tag{4.1}
\end{equation*}
$$

in a punctured neighborhood of the origin in $\boldsymbol{R}^{n}(n \geq 3)$ where $\beta \in(1, \infty)$ and $q$ is a positive integer. Then either (i) or (ii) of Theorem 3.1 hold.

Theorem 4.1 is essentially optimal because a solution of (4.1) when $\beta=1$ is

$$
u(|x|)=\frac{1}{|x|^{n-2} \log _{q+2} \frac{1}{|x|}}
$$

which satisfies neither (i) nor (ii) of Theorem 3.1.
Proof of Theorem 4.1. By Theorem 3.1, $u$ satisfies (3.3). Thus, by averaging (4.1), we see that it suffices to prove Theorem 4.1 when $u$ is radial.

Under the change of variables (6.3) and (6.8) used in the proof of Lemma 6.1, we have

$$
\begin{equation*}
0 \leq-\left(v^{\prime \prime}(t)+v^{\prime}(t)\right) \leq \frac{v(t)^{\frac{n}{n-2}}}{\left(\log _{1} e^{t} v(t)\right) \ldots\left(\log _{q-1} e^{t} v(t)\right)\left(\log _{q} e^{t} v(t)\right)^{\beta}} \tag{4.2}
\end{equation*}
$$

for $t$ large and positive.
Suppose for contradiction that $u$ satisfies (iii) of Theorem 3.1 with $\ell=1$. Then

$$
\begin{equation*}
v(t)>\frac{1}{2}\left(\frac{n-2}{2 t}\right)^{\frac{n-2}{2}} \quad \text { for } t \text { large and positive } \tag{4.3}
\end{equation*}
$$

and

$$
\begin{equation*}
\lim _{t \rightarrow \infty} v(t)=0 . \tag{4.4}
\end{equation*}
$$

Hence, for $j=1,2, \ldots, q$,

$$
\log _{j}\left(e^{t} v(t)\right)=\left(\log _{j-1} t\right)(1+o(1)) \quad \text { as } \quad t \rightarrow \infty .
$$

It follows therefore from (4.2) that

$$
\begin{equation*}
0 \leq-\left(v^{\prime \prime}(t)+v^{\prime}(t)\right) \leq g(t) v(t)^{\frac{n}{n-2}} \tag{4.5}
\end{equation*}
$$

for $t$ large and positive, where

$$
g(t)=\frac{2}{t\left(\log _{1} t\right) \ldots\left(\log _{q-2} t\right)\left(\log _{q-1} t\right)^{\beta}}
$$

Multiplying (4.5) by $e^{t}$ and integrating the resulting inequalities from $t_{0}$ to $t$, where $t_{0}$ is positive and large, we obtain

$$
\begin{equation*}
0 \leq-v^{\prime}(t) \leq e^{-t} I(t)+C e^{-t} \quad \text { for } \quad t \geq t_{0} \tag{4.6}
\end{equation*}
$$

where $C$ is a positive constant and

$$
I(t):=\int_{t_{0}}^{t} e^{\tau} g(\tau) v(\tau)^{\frac{n}{n-2}} d \tau .
$$

Integrating $I(t)$ by parts we get

$$
\begin{equation*}
I(t)=\left.\left(e^{\tau} g(\tau) v(\tau)^{\frac{n}{n-2}}\right)\right|_{\tau=t_{0}} ^{\tau=t}+J(t) \tag{4.7}
\end{equation*}
$$

where

$$
\begin{align*}
J(t) & :=-\int_{t_{0}}^{t} e^{\tau}\left(g(\tau) v(\tau)^{\frac{n}{n-2}}\right)^{\prime} d \tau \\
& =-\int_{t_{0}}^{t} e^{\tau} g(\tau) \frac{g^{\prime}(\tau)}{g(\tau)} v(\tau)^{\frac{n}{n-2}} d \tau-\frac{n}{n-2} \int_{t_{0}}^{t} e^{\tau} g(\tau) v(\tau)^{\frac{n}{n-2}} \frac{v^{\prime}(\tau)}{v(\tau)} d \tau \tag{4.8}
\end{align*}
$$

But $g^{\prime}(\tau) / g(\tau)=O(1 / \tau)$ as $\tau \rightarrow \infty$ and by Remark 6.1 and equation (4.4) we have

$$
\frac{v^{\prime}(\tau)}{v(\tau)}=O\left(v(\tau)^{\frac{2}{n-2}}\right)=o(1) \quad \text { as } \quad \tau \rightarrow \infty
$$

Hence, by increasing $t_{0}$,

$$
\begin{equation*}
J(t) \leq \frac{1}{2} I(t) \quad \text { for } \quad t \geq t_{0} \tag{4.9}
\end{equation*}
$$

It follows from (4.3) that $e^{\tau} g(\tau) v(\tau)^{\frac{n}{n-2}} \rightarrow \infty$ as $\tau \rightarrow \infty$. Thus, by (4.9) and (4.7), there exists $t_{1}>t_{0}$ such that

$$
\frac{1}{2} I(t) \leq 2 e^{t} g(t) v(t)^{\frac{n}{n-2}} \quad \text { for } \quad t \geq t_{1}
$$

and it follows therefore from (4.6) and (4.3) that

$$
\begin{align*}
0<-v^{\prime}(t) & \leq 4 g(t) v(t)^{\frac{n}{n-2}}+C e^{-t} \\
& \leq 8 g(t) v(t)^{\frac{n}{n-2}} \tag{4.10}
\end{align*}
$$

for $t \geq t_{1}$, by increasing $t_{1}$ if necessary. Multiplying (4.10) by $v(t)^{-\frac{n}{n-2}}$ and integrating from $t_{1}$ to $t$ we get

$$
\infty \leftarrow \frac{n-2}{2}\left(\frac{1}{v(t)^{\frac{2}{n-2}}}-\frac{1}{v\left(t_{1}\right)^{\frac{2}{n-2}}}\right) \leq 8 \int_{t_{1}}^{\infty} g(t) d t<\infty .
$$

This contradiction shows that $u$ does not satisfy (iii) of Theorem 3.1 with $\ell=1$ and thus by Theorem 3.1, $u$ satisfies either (i) or (ii) of Theorem 3.1.

## 5 Oscillating solutions in three and higher dimensions

Possibilities (i) and (ii) in Theorem 3.1 give a more precise description of the behavior of $u$ near the origin than possibility (iii) does and it is natural to ask whether (iii) in Theorem 3.1 can be replaced with a more precise statement. The answer, by the following theorem, is essentially no.

Theorem 5.1. Let $\varphi:(0,1) \rightarrow(0, \infty)$ be a continuous function such that $\varphi(r)$ tends to zero (perhaps very slowly) as $r \rightarrow 0^{+}$. Then there exists a $C^{2}$ positive radial solution $u$ of

$$
\begin{equation*}
0 \leq-\Delta u \leq u^{\frac{n}{n-2}} \tag{5.1}
\end{equation*}
$$

in a punctured neighborhood of the origin in $\boldsymbol{R}^{n}(n \geq 3)$ which satisfies (3.4),

$$
\limsup _{|x| \rightarrow 0^{+}} \frac{|x|^{n-2} u(x)}{\varphi(|x|)} \geq 1
$$

and

$$
\liminf _{|x| \rightarrow 0^{+}}\left(\log \frac{1}{|x|}\right)^{\frac{n-2}{2}}|x|^{n-2} u(x)=\left(\frac{n-2}{\sqrt{2}}\right)^{n-2}
$$

Less precisely, but perhaps more clearly, Theorem 5.1 says there exists a $C^{2}$ positive solution of (5.1) in a punctured neighborhood of the origin in $R^{n}(n \geq 3)$ which oscillates between the upper and lower bounds (3.4) and (3.5) of possibility (iii) of Theorem 3.1 as $|x| \rightarrow 0^{+}$.

Proof of Theorem 5.1. Under the change of variables (6.3) and (6.8) used in the proof of Lemma 6.1, proving Theorem 5.1 is equivalent to proving the existence of a positive $C^{1}$ solution $w(v)$ of (6.14), (6.15) such that some positive solution of

$$
-\frac{d v}{d t}=w(v), \quad t \text { large and positive }
$$

satisfies $\lim _{t \rightarrow \infty} v(t)=0$,

$$
\begin{equation*}
\limsup _{t \rightarrow \infty} \frac{v(t)}{g(t)} \geq 1, \tag{5.2}
\end{equation*}
$$

and

$$
\begin{equation*}
\liminf _{t \rightarrow \infty} t^{\frac{n-2}{2}} v(t)=\left(\frac{n-2}{2}\right)^{\frac{n-2}{2}} \tag{5.3}
\end{equation*}
$$

where $g:[1, \infty) \rightarrow(0, \infty)$ is any prescribed continuous function which tends to zero (perhaps very slowly) as $t \rightarrow \infty$.

We can assume $g$ is $C^{2}, g(1)>1$, and

$$
\begin{equation*}
0<g^{\prime \prime}(t)<-g^{\prime}(t)<2 g(t)^{\frac{n}{n-2}} \rightarrow 0 \quad \text { as } \quad t \rightarrow \infty \tag{5.4}
\end{equation*}
$$

because there exist functions $g$ satisfying these conditions which are larger at $\infty$ than any given positive continuous function which tends to 0 as $t \rightarrow \infty$.

Let $\varepsilon \in(0,1)$. We inductively define a strictly decreasing sequence $\left\{v_{j}\right\}_{j=0}^{\infty}$ of positive real numbers which converges to zero and a continuous piecewise smooth function $w:(0,1] \rightarrow(0,1]$ as follows:

Let $v_{0}=1$ and $w(1)=1$. Then $w\left(v_{0}\right)=v_{0}^{\frac{n}{n-2}}$. Assume inductively that $v_{0}>v_{1}>\cdots>v_{4 j}>0$ have been defined, $w(v)$ has been defined for $v_{4 j} \leq v \leq 1$, and $w\left(v_{4 j}\right)=v_{4 j}^{\frac{n}{n-2}}$. We now proceed to define $v_{4 j+1}, v_{4 j+2}, v_{4 j+3}, v_{4(j+1)}$, and $w(v)$ for $v_{4(j+1)} \leq v \leq v_{4 j}$.

Let $w(v)=v^{\frac{n}{n-2}}$ for $v_{4 j+1} \leq v \leq v_{4 j}$, where $v_{4 j+1} \in\left(0, v_{4 j}\right)$ will be specified momentarily.
The inverse $t(v)$ of the unique solution $v(t)$ of the initial value problem

$$
\begin{equation*}
-\frac{d v}{d t}=w(v), \quad v(1)=v_{0}=1 \tag{5.5}
\end{equation*}
$$

is

$$
t(v)=1+\int_{v}^{v_{0}} \frac{d \bar{v}}{w(\bar{v})}, \quad v_{4 j+1} \leq v \leq v_{0}
$$

and hence

$$
\begin{align*}
t\left(v_{4 j+1}\right) & =t\left(v_{4 j}\right)+\int_{v_{4 j+1}}^{v_{4 j}} \frac{d \bar{v}}{\bar{v}^{\frac{n}{n-2}}}  \tag{5.6}\\
& =t\left(v_{4 j}\right)+\frac{n-2}{2}\left(\frac{1}{v_{4 j+1}^{\frac{2}{n-2}}}-\frac{1}{v_{4 j}^{\frac{2}{n-2}}}\right) .
\end{align*}
$$

Thus by choosing $v_{4 j+1} \in\left(0, v_{4 j} / 2\right)$ sufficiently small and letting $t_{4 j+1}=t\left(v_{4 j+1}\right)$ we have $t_{4 j+1}>$ $4 j+1$ and

$$
t_{4 j+1} \leq \frac{(n-2)(1+\varepsilon)}{2} \frac{1}{v_{4 j+1}^{\frac{2}{n-2}}}
$$

Hence

$$
\begin{equation*}
v\left(t_{4 j+1}\right) \leq\left(\frac{(n-2)(1+\varepsilon)}{2}\right)^{\frac{n-2}{2}} \frac{1}{t_{4 j+1}^{\frac{n-2}{2}}} \tag{5.7}
\end{equation*}
$$

Let

$$
\begin{equation*}
\hat{w}(v)=\frac{-1}{2 G^{\prime}(v)} \tag{5.8}
\end{equation*}
$$

where $t=G(v)$ is the inverse of $v=g(t)$. Thanks to (5.4) we have for $0<v \leq 1$ that

$$
\begin{equation*}
0<\hat{w}(v)<v^{\frac{n}{n-2}} \quad \text { and } \quad 0<\hat{w}^{\prime}(v)<\frac{1}{2} \tag{5.9}
\end{equation*}
$$

which imply $\hat{w}(v)$ is a solution of (6.14), (6.15).
Let $v_{4 j+2} \in\left(0, v_{4 j+1}\right)$ be the $v$-coordinate of a point of intersection of the graph of $\hat{w}(v)$ with the line in the $v w$-plane of slope one passing through $\left(v_{4 j+1}, v_{4 j+1}^{\frac{n}{n-2}}\right)$. By (5.9) there exists such a point of intersection. For $v_{4 j+2} \leq v \leq v_{4 j+1}$, define

$$
w(v)=v_{4 j+1}^{\frac{n}{n-2}}+v-v_{4 j+1} .
$$

Thus the graph of $w(v), v_{4 j+2} \leq v \leq v_{4 j+1}$, in the $v w$-plane is a line segment of slope one and $w\left(v_{4 j+2}\right)=\hat{w}\left(v_{4 j+2}\right)$.

Let $w(v)=\hat{w}(v)$ for $v_{4 j+3} \leq v \leq v_{4 j+2}$ where $v_{4 j+3}$ will be specified momentarily. Analogous to (5.6), the inverse $t(v)$ of the unique solution $v(t)$ of the initial value problem (5.5) satisfies

$$
\begin{aligned}
t\left(v_{4 j+3}\right) & =t\left(v_{4 j+2}\right)+\int_{v_{4 j+3}}^{v_{4 j+2}} \frac{d \bar{v}}{\hat{w}(\bar{v})} \\
& =t\left(v_{4 j+2}\right)+2 G\left(v_{4 j+3}\right)-2 G\left(v_{4 j+2}\right)
\end{aligned}
$$

because of (5.8). By choosing $v_{4 j+3} \in\left(0, v_{4 j+2} / 2\right)$ sufficiently small and letting $t_{4 j+3}=t\left(v_{4 j+3}\right)$ we have $t_{4 j+3}>4 j+3$ and $t_{4 j+3} \geq G\left(v_{4 j+3}\right)$. Hence

$$
\begin{equation*}
g\left(t_{4 j+3}\right) \leq v_{4 j+3}=v\left(t_{4 j+3}\right) \tag{5.10}
\end{equation*}
$$

For $v_{4 j+4} \leq v \leq v_{4 j+3}$ let the graph of $w(v)$ be the line segment of the slope zero joining the point $\left(v_{4 j+3}, \hat{w}\left(v_{4 j+3}\right)\right)$ on the graph of $\hat{w}(v)$ to a point $\left(v_{4 j+4}, v_{4 j+4}^{\frac{n}{n-2}}\right)$.

Since $\hat{w}(v)$ is a solution of (6.14), (6.15), so is $w(v)$, and it follows from (5.10) that (5.2) holds. Furthermore, by (5.7) equation (5.3) holds with the equal sign replaced with $\leq$. But by Theorem 3.1, equation (5.3) holds with the equal sign replaced with $\geq$. Thus (5.3) holds as stated.

The function $w(v), 0<v<1$, is continuous and $w^{\prime}(v)$ is piecewise continuous. But we need $w$ to be $C^{1}$ and this can be achieved by rounding off the corners of the graph of $w(v)$ in any one of several standard ways. This completes the proof of Theorem 5.1.

## 6 Radial solutions in three and higher dimensions

In Sections 3, 4, and 5 we will need the following lemma concerning positive radial solutions of (1.3) when $f(t)$ is a positive multiple of $t^{\frac{n}{n-2}}$.

Lemma 6.1. Let $u(|x|)$ be a $C^{2}$ positive radial solution of

$$
\begin{equation*}
0 \leq-\Delta u \leq \ell u^{\frac{n}{n-2}} \tag{6.1}
\end{equation*}
$$

in a punctured neighborhood of the origin in $\boldsymbol{R}^{n}(n \geq 3)$ where $\ell$ is a positive number. Then either
(i) $u(r)$ tends to some finite positive number as $r \rightarrow 0^{+}$,
(ii) $r^{n-2} u(r)$ tends to some finite positive number as $r \rightarrow 0^{+}$, or
(iii) $u$ satisfies the following two conditions:

$$
\lim _{r \rightarrow 0^{+}} r^{n-2} u(r)=0
$$

and

$$
\begin{equation*}
\liminf _{r \rightarrow 0^{+}}\left(\log \frac{1}{r}\right)^{\frac{n-2}{2}} r^{n-2} u(r) \geq\left(\frac{n-2}{\sqrt{2 \ell}}\right)^{n-2} \tag{6.2}
\end{equation*}
$$

Proof. By scaling $u$ we see that it suffices to prove Lemma 6.1 when $\ell=1$.
Making the change of independent variable

$$
\begin{equation*}
s=\left(\frac{n-2}{r}\right)^{n-2} \tag{6.3}
\end{equation*}
$$

in inequalities (6.1) we find that $u(s)$ is a positive solution of

$$
\begin{equation*}
0 \leq-\frac{d^{2} u}{d s^{2}} \leq \frac{1}{s}\left(\frac{u}{s}\right)^{\frac{n}{n-2}} \quad \text { for large } s>0 \tag{6.4}
\end{equation*}
$$

Thus, for some $m_{0} \in[0, \infty), u^{\prime}(s) \searrow m_{0}$ as $s \rightarrow \infty$. In particular $u^{\prime}(s) \geq 0$ for large $s>0$. Hence, for some $u_{0} \in(0, \infty], \lim _{s \rightarrow \infty} u(s)=u_{0}$. If $u_{0} \in(0, \infty)$ then (i) holds. Consequently we can assume

$$
\begin{equation*}
\lim _{s \rightarrow \infty} u(s)=\infty \tag{6.5}
\end{equation*}
$$

Thus, by L'Hospital's rule,

$$
\lim _{s \rightarrow \infty} \frac{u(s)}{s}=\lim _{s \rightarrow \infty} u^{\prime}(s)=m_{0} .
$$

If $m_{0} \in(0, \infty)$ then (ii) holds. So we can assume

$$
\begin{equation*}
\lim _{s \rightarrow \infty} \frac{u(s)}{s}=\lim _{s \rightarrow \infty} u^{\prime}(s)=0 . \tag{6.6}
\end{equation*}
$$

Hence, to complete the proof of Lemma 6.1, it suffices to show $u$ satisfies (6.2), which written in terms of $s$ is

$$
\begin{equation*}
\liminf _{s \rightarrow \infty}(\log s)^{\frac{n-2}{2}} \frac{u(s)}{s} \geq\left(\frac{n-2}{2}\right)^{\frac{n-2}{2}} \tag{6.7}
\end{equation*}
$$

Making the change of variables

$$
\begin{equation*}
u(s)=s v(t), \quad t=\log s \tag{6.8}
\end{equation*}
$$

in (6.4), (6.5), and (6.6) we find that $v(t)$ is a positive solution of

$$
\begin{align*}
0 \leq-\left(v^{\prime \prime}(t)+v^{\prime}(t)\right) & \leq v(t)^{\frac{n}{n-2}} \quad \text { for large } t>0  \tag{6.9}\\
\lim _{t \rightarrow \infty} e^{t} v(t) & =\infty \tag{6.10}
\end{align*}
$$

and

$$
\begin{equation*}
\lim _{t \rightarrow \infty} v(t)=0=\lim _{t \rightarrow \infty} v^{\prime}(t) \tag{6.11}
\end{equation*}
$$

and to complete the proof of Lemma 6.1 it suffices to prove

$$
\begin{equation*}
\liminf _{t \rightarrow \infty} t^{\frac{n-2}{2}} v(t) \geq\left(\frac{n-2}{2}\right)^{\frac{n-2}{2}} \tag{6.12}
\end{equation*}
$$

which is equivalent to (6.7) under the change of variables (6.8).
It follows from the first equation of (6.11) and the positivity of $v$ that $v^{\prime}\left(t_{0}\right)<0$ for some $t_{0}>0$ and it follows from the first inequality of (6.9) that

$$
v^{\prime}(t) \leq e^{t_{0}} v^{\prime}\left(t_{0}\right) e^{-t}<0 \quad \text { for } \quad t \geq t_{0} .
$$

Thus

$$
\begin{equation*}
w:=-\frac{d v}{d t} \tag{6.13}
\end{equation*}
$$

can be viewed as a function of $v$ instead of $t$ and it follows from (6.9) and (6.11) that $w$ is a positive solution of

$$
\begin{align*}
1-\frac{v^{\frac{n}{n-2}}}{w} & \leq \frac{d w}{d v} \leq 1 \quad \text { for small } v>0  \tag{6.14}\\
\lim _{v \rightarrow 0^{+}} w & =0 \tag{6.15}
\end{align*}
$$

To complete the proof of Lemma 6.1, we need the following lemma.
Lemma 6.2. Let $A$ and $q$ be fixed positive constants. Suppose, for some strictly decreasing sequence $v_{j}$ of real numbers tending to zero we have $w\left(v_{j}\right)=A v_{j}^{q}$. If $q=1$ then $A=1$. If $q=n /(n-2)$ then $A \leq 1$.

Proof. For some subsequences $\hat{v}_{j}$ and $\bar{v}_{j}$ of $v_{j}$ we have

$$
\begin{equation*}
w^{\prime}\left(\hat{v}_{j}\right) \geq A q \hat{v}_{j}^{q-1} \tag{6.16}
\end{equation*}
$$

and

$$
\begin{equation*}
A q \bar{v}_{j}^{q-1} \geq w^{\prime}\left(\bar{v}_{j}\right) \geq 1-\frac{\bar{v}_{j}^{\frac{n}{n-2}}}{w\left(\bar{v}_{j}\right)}=1-\frac{\bar{v}_{j}^{\frac{n}{n-2}-q}}{A} \tag{6.17}
\end{equation*}
$$

by (6.14).
If $q=1$ then by (6.14), (6.16), and (6.17),

$$
1 \geq w^{\prime}\left(\hat{v}_{j}\right) \geq A \geq 1-\frac{\bar{v}_{j}^{\frac{2}{n-2}}}{A} \rightarrow 1 \quad \text { as } \quad j \rightarrow \infty
$$

and thus $A=1$.
If $q=\frac{n}{n-2}$ then by (6.17), $1-\frac{1}{A} \leq 0$ and thus $A \leq 1$.
Continuing with the proof of Lemma 6.1, let $\varepsilon \in(0,1 / 2)$. By Lemma 6.2 , one and only one of the following three possibilities holds:

$$
\begin{array}{ll}
(1-\varepsilon) v<w(v) \leq v & \text { for small } v>0 \\
\frac{v^{\frac{n}{n-2}}}{1-\varepsilon}<w(v)<(1-\varepsilon) v & \text { for small } v>0 \tag{6.19}
\end{array}
$$

or

$$
\begin{equation*}
0<w(v)<\frac{v^{\frac{n}{n-2}}}{1-\varepsilon} \quad \text { for small } v>0 \tag{6.20}
\end{equation*}
$$

We now show neither (6.18) nor (6.19) can hold. Suppose for contradiction (6.18) holds. Then by (6.14)

$$
\frac{d w}{d v}>1-\frac{v^{\frac{n}{n-2}}}{(1-\varepsilon) v}>1-2 v^{\frac{2}{n-2}} \quad \text { for small } v>0
$$

Integrating from 0 to $v$ and using (6.15) we get

$$
-\frac{d v}{d t}=w \geq v-\frac{2(n-2)}{n} v^{\frac{n}{n-2}} \quad \text { for large } t>0
$$

which together with (6.11) implies $v(t)=O\left(e^{-t}\right)$ as $t \rightarrow \infty$ which in turn contradicts (6.10). Hence (6.18) is impossible.

Suppose for contradiction (6.19) holds. Then by (6.14), $\frac{d w}{d v} \geq \varepsilon$ for small $v>0$ and thus by (6.15), $w>\varepsilon v$ for small $v>0$ and hence again by (6.14)

$$
\frac{d w}{d v} \geq 1-\frac{v^{\frac{n}{n-2}-1}}{\varepsilon} \rightarrow 1 \quad \text { as } \quad v \rightarrow 0^{+}
$$

which contradicts the second inequality of (6.19). Thus (6.20) holds. Replacing $w(v)$ with $-\frac{d v}{d t}$ in (6.20) we obtain

$$
\begin{equation*}
0<-\frac{d v}{d t}<\frac{v^{\frac{n}{n-2}}}{1-\varepsilon} \quad \text { for large } t>0 \tag{6.21}
\end{equation*}
$$

from which we easily deduce that

$$
\liminf _{t \rightarrow \infty} \frac{v(t)}{\left(\frac{n-2}{2} \frac{1}{t}\right)^{\frac{n-2}{2}}} \geq(1-\varepsilon)^{\frac{n-2}{2}}
$$

Since $\varepsilon \in(0,1 / 2)$ is arbitrary we obtain (6.12) and the proof of Lemma 6.1 is complete.
Remark 6.1. The proof of Lemma 6.1 shows that if $u(|x|)$ is a $C^{2}$ positive radial solution of (6.1) with $\ell=1$ in a punctured neighborhood of the origin in $R^{n}(n \geq 3)$ which satisfies neither (i) nor (ii), and $v(t)$ is defined in terms of $u$ by (6.3) and (6.8) then $v(t)$ satisfies (6.21). This fact is used in the proof of Theorem 4.1.

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